

ABSTRAK

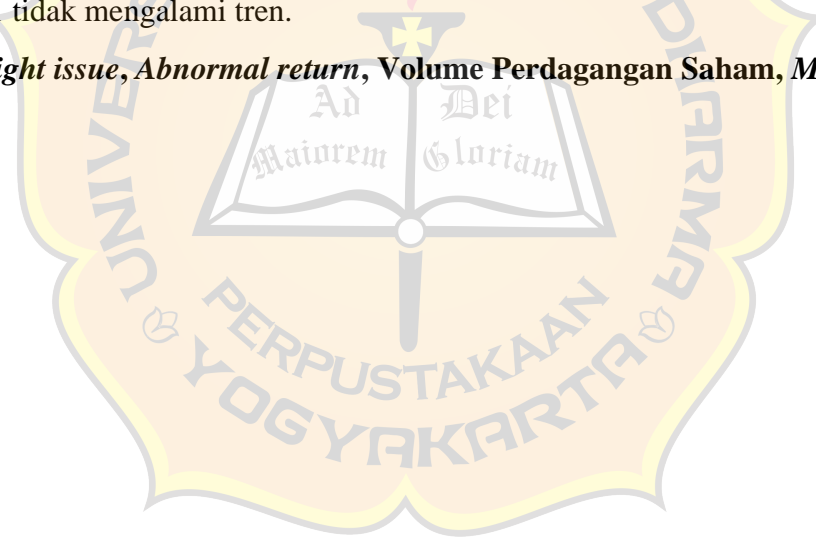
Benic Valleri Eka Raharja. 2022. Analisis Pengaruh *Right issue* terhadap *Abnormal return*, Volume Perdagangan, dan Teknikal *Moving average* untuk Mengambil Keputusan Investasi pada Perusahaan yang Terdaftar di BEI Tahun 2020-2021. Program Studi Pendidikan Matematika, Jurusan Pendidikan Matematika dan Ilmu Pengetahuan Alam, Fakultas Keguruan dan Ilmu Pendidikan, Universitas Sanata Dharma Yogyakarta.

Penelitian ini bertujuan untuk mengetahui perbedaan *abnormal return* saham perusahaan sebelum dan sesudah *right issue*, volume perdagangan saham perusahaan sebelum dan sesudah *right issue*, dan tren saham perusahaan sebelum dan sesudah *right issue*.

Penelitian ini berjenis penelitian deskriptif kuantitatif. Populasi dalam penelitian ini adalah seluruh perusahaan yang terdaftar pada Bursa Efek Indonesia (BEI) pada periode tahun 2020-2021. Pengambilan sampel menggunakan teknik *purposive sampling* dengan jumlah sampel 33 perusahaan. Teknik analisis data menggunakan uji beda. Penelitian ini melakukan uji tren saham menggunakan teknik analitik *moving average*.

Hasil dari penelitian menunjukkan bahwa: (1) terdapat perbedaan *abnormal return* saham sebelum dan sesudah *right issue*, dengan hasil uji *Wilcoxon Signed Rank Test* diperoleh nilai signifikansi (*2-Tailed*) (0,006) lebih kecil dari 0,05; (2) tidak terdapat perbedaan volume perdagangan saham sebelum dan sesudah *right issue*, dengan hasil uji *Wilcoxon Signed Rank Test* diperoleh nilai signifikansi (*2-Tailed*) (0,081) lebih besar dari 0,05; dan (3) uji tren saham mendapatkan 13 perusahaan tren naik, 12 perusahaan tren penurunan, 7 perusahaan tren gabungan dan 1 tidak mengalami tren.

Kata kunci: *Right issue*, *Abnormal return*, Volume Perdagangan Saham, *Moving average*



ABSTRACT

Benic Valleri Eka Raharja. 2022. Analysis of the Effect of Right issues on Abnormal returns, Trading Volumes, and Technical Moving averages in Investment Decision Making in Companies Listed on the IDX in 2020-2021. Mathematics Education Study Program, Department of Mathematics and Natural Sciences Education, Faculty of Teacher Training and Education, Sanata Dharma University Yogyakarta.

The purpose of this research is to identify the difference in abnormal returns of the company's stock before and after the rights issue, as well as the trading volume and trend of the company's stock before and after the rights issue.

This research is quantitative descriptive. The population in this study are all companies listed on the Indonesia Stock Exchange (IDX) for the 2020-2021 period. Sampling using purposive sampling technique with a sample of 33 companies. The data were analyzed through t-test. This study examines stock trends using moving average analysis techniques.

The results showed that: (1) there were differences in abnormal stock returns before and after the rights issue, with the results of the Wilcoxon Signed Rank Test a significance value (2-Tailed) (0.006) less than 0.05; (2) there is no difference in stock trading volume before and after the rights issue, with the results of the Wilcoxon Signed Rank Test a significance value (2-Tailed) (0.081) greater than 0.05; and (3) stock trend testing found 13 companies with an uptrend, 12 companies with a downtrend, 7 companies with a combined trend and 1 company without a trend.

Keyword: Right issue, Abnormal return, Trading Volumes, Moving average

